

HW1 Programming Problem 1 (10 points)

You are given 14 temperature measurements from 14 thermocouples in a factory. A model has produced 14 temperature predictions, one for each thermocouple. You must compute the error vector and MSE between the predicted and measured temperatures via a few methods.

Run the next cell to load the data; then proceed through the notebook.

- y_{data} is y , a 14x1 array of temperature measurements (in deg C)
- y_{pred} is \hat{y} , a 14x1 array of temperature predictions

```
In [14]: import numpy as np
np.set_printoptions(precision=4)

y_data = np.array([[20,21,30,30,21,25,38,37,30,22,22,38,20,35]],dtype=np.double)
y_pred = np.array([[21,21,31,30,20,28,36,32,31,20,21,39,21,34]],dtype=np.double)

print("y_data = \n", y_data)
print("y_pred = \n", y_pred)
```

```
y_data =
[[20.]
 [21.]
 [30.]
 [30.]
 [21.]
 [25.]
 [38.]
 [37.]
 [30.]
 [22.]
 [22.]
 [38.]
 [20.]
 [35.]]
y_pred =
[[21.]
 [21.]
 [31.]
 [30.]
 [20.]
 [28.]
 [36.]
 [32.]
 [31.]
 [20.]
 [21.]
 [39.]
 [21.]
 [34.]]
```

Error vector

First, compute the error vector $y_{err} = y - \hat{y}$. Call the result `y_err`. It should be 14x1.

You may do this with a loop, or -- better yet -- by simply subtracting the two arrays.

```
In [15]: # YOUR CODE GOES HERE
# Compute y_err
y_err = np.subtract(y_data, y_pred)
print("y_data = \n", y_data)
print("Size of y_err:", np.shape(y_err))
```

```
y_data =
[[-1.]
 [ 0.]
 [-1.]
 [ 0.]
 [ 1.]
 [-3.]
 [ 2.]
 [ 5.]
 [-1.]
 [ 2.]
 [ 1.]
 [-1.]
 [-1.]
 [ 1.]]
Size of y_err: (14, 1)
```

Mean squared error (MSE)

Now compute the MSE,

$$MSE = \frac{1}{N} \sum_{i=1}^N (y_i - \hat{y}_i)^2 = \frac{1}{N} \sum_{i=1}^N y_{err}^2$$

MSE with Loop

First, compute this quantity by using a for loop to loop through `y_err`, performing the necessary operations to compute MSE.

Call the result `MSE_loop`.

Your result should be ≈ 3.5714 .

```
In [16]: # Compute MSE_loop
MSE_loop = 0.0
for x in range(len(y_err)):
    MSE_loop += (y_err[x]**2)
MSE_loop = MSE_loop/len(y_err)
print("MSE (loop) = ", MSE_loop)
```

MSE (loop) = [3.5714]

MSE by matrix multiplication

Another way to compute the MSE is by recognizing that the sum $\sum_{i=1}^N y_{err}^2$ equals the matrix product $y'_{err} \cdot y_{err}$.

Therefore:

$$MSE = \frac{1}{N} y'_{err} \cdot y_{err}$$

Compute the MSE this way. Call it `MSE_mm`, and make sure the result is the same. This is a much more efficient way of computing the MSE in Python.

Note that you can compute the transpose of a 2D array `A` with `A.T`, and you can multiply matrices `A` and `B` with `A @ B`.

```
In [17]: # Compute MSE_mm
y_err_t = y_err.T
MSE_mm = y_err_t @ y_err
MSE_mm = MSE_mm/len(y_err)
print("MSE (matrix multiplication) = ", MSE_mm)
```

MSE (matrix multiplication) = [[3.5714]]

MSE by numpy mean

Now you will compute the MSE once more, but using numpy operations. Use `np.mean()` to take an average. Compute the square of `y_err` with either `np.square()` or `y_err * y_err`.

Call your `MSE_np`, and make sure the result is the same. This is also much more efficient than a Python for loop.

```
In [18]: # Compute MSE_np
MSE_np = np.mean(y_err*y_err)
print("MSE (Numpy) = ", MSE_np)
```

MSE (Numpy) = 3.5714285714285716

In []:

In []: